GLOSSARY OF ABBREVIATIONS

The following abbreviations are sometimes used:

BC_a — Bias corrected and accelerated

BFI — Bartlett's first identity

cgf — Cumulant generating function

EDF — Empirical distribution function

IM — Information matrix

JB — Jarque-Bera

KLIC — Kullback-Liebler information criterion

MLE — Maximum likelihood estimation

NB — Negative binomial

NTA — Neyman type-A

pdf — Probability density function

P-IG — Poisson-inverse Gaussian

pgf — Probability generating function

pmf — Probability mass function

QMLE — Quasi maximum likelihood estimation

rv — Random variable

SA — Simulated annealing

tr — Trace

UMP — Uniformly most powerful